Comments on "The Multiple Comparisons Problem in the IES Impact Evaluations: Guidelines and Applications" by Peter Schochet and John Deke

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Praise and gratitude

Good work!

Thoughtful work!

Clearly written report!

Useful results!

Thanks to IES for the invite!

Who let the philosophers in?

Multiple comparisons adjustments all about avoiding false claims of "the treatment has an impact on something"

Is whether or not the treatment has an impact on something ever an interesting question?

Like student papers that describe signs and significance levels in loving detail but forget about magnitudes

Is there too much philosophy?

The list of virtues

My suggestion: focus most of the attention on the confidence interval for the difference between the estimated benefits and estimated costs of treatment

Virtue 1: no philosophy required in re: domains

Virtue 2: no philosophy required in re: multiple comparisons adjustments

Virtue 3: actually care about the difference between benefits and costs

Know your limits

Limitations of my proposed approach:

Hard to monetize effects on some outcomes

Not all relevant outcomes typically measured

Relatively short follow-up in most IES studies

Some philosophy sneaks back in when you pick the discount rate

Other comments great and small

Is there a resampling method for the heteroskedastic case (which is what you have with treatment effect heterogeneity)?

Why use residual resampling?

Stata can draw bootstrap samples too, with the cleverly named "bs" command

"Research by number" is itself interesting to ponder